

Lampiran 1

Data Dividen Perusahaan

NO	NAMA	Tanggal	Dividen Tunai	Status
1	ADHI	22-Jul-09	11.59	TURUN
	ADHI	19-Jul-10	28.2598	NAIK
	ADHI	20-Jul-11	32.34934	NAIK
	ADHI	22-Jun-12	30.33	TURUN
2	AMFG	6-Aug-09	40	TURUN
	AMFG	4-Aug-10	40	TETAP
	AMFG	4-Aug-11	80	NAIK
	AMFG	1-Aug-12	80	TETAP
3	AMRT	5-Aug-09	9.6	TETAP
	AMRT	15-Jul-10	13.5	NAIK
	AMRT	12-Jan-11	35	NAIK
	AMRT	18-Jul-12	47	NAIK
4	ASDM	2-Jul-09	15	TETAP
	ASDM	9-Aug-10	20	NAIK
	ASDM	8-Aug-11	35	NAIK
	ASDM	7-Aug-12	52.5	NAIK
5	ASRI	24-Jul-09	0.69	TETAP
	ASRI	6-Aug-10	1.05	NAIK
	ASRI	20-Jul-11	4.03	NAIK
	ASRI	24-Jul-12	6.13	NAIK
6	BMTR	25-Nov-09	3.5	TETAP
	BMTR	23-Dec-10	5	NAIK
	BMTR	23-Dec-11	10	NAIK
	BMTR	15-Aug-12	14	NAIK
7	BNBA	15-Jul-09	2.99	NAIK
	BNBA	16-Jul-10	3	NAIK

	BNBA	26-Jul-11	3	TETAP
	BNBA	18-Jul-12	4.65	NAIK
8	BRNA	14-Aug-09	87	NAIK
	BRNA	16-Aug-10	87	TETAP
	BRNA	14-Sep-11	90	NAIK
	BRNA	12-Oct-12	90	TETAP
9	BUMI	18-Aug-09	50.6	NAIK
	BUMI	16-Aug-10	27.68	TURUN
	BUMI	15-Aug-11	41.78	NAIK
	BUMI	6-Jul-12	14.31	TURUN
10	FORU	14-Aug-09	4	NAIK
	FORU	6-Aug-10	4	TETAP
	FORU	5-Aug-11	4	TETAP
	FORU	7-Sep-12	7	NAIK
11	GGRM	30-Jul-09	350	NAIK
	GGRM	29-Jul-10	650	NAIK
	GGRM	8-Aug-11	880	NAIK
	GGRM	16-Aug-12	1000	NAIK
12	INDF	22-Jul-09	47	NAIK
	INDF	5-Aug-10	93	NAIK
	INDF	9-Aug-11	133	NAIK
	INDF	3-Aug-12	175	NAIK
13	ISAT	22-Jul-09	172.85	TURUN
	ISAT	2-Aug-10	137.86	TURUN
	ISAT	5-Aug-11	59.55	TURUN
	ISAT	26-Jun-12	76.83	NAIK
14	JSMR	7-Jul-09	52.2323	NAIK
	JSMR	15-Jul-10	87.9076	NAIK
	JSMR	13-Jul-11	105.6888	NAIK
	JSMR	21-Jun-12	78.8784	TURUN
15	KLBF	14-Aug-09	12.5	NAIK

	KLBF	30-Jul-10	25	NAIK
	KLBF	13-Jul-11	70	NAIK
	KLBF	17-Jul-12	95	NAIK
16	LTLS	6-Jul-09	57	NAIK
	LTLS	15-Jul-10	34	TURUN
	LTLS	15-Jul-11	34	TURUN
	LTLS	16-Jul-12	30	NAIK
17	MICE	27-Aug-09	20	TETAP
	MICE	12-Aug-10	20	TETAP
	MICE	29-Sep-11	24	NAIK
	MICE	20-Sep-12	20	TURUN
18	MNCN	21-Oct-09	5	TETAP
	MNCN	17-Dec-10	7	NAIK
	MNCN	16-Dec-11	15	NAIK
	MNCN	11-Jul-12	35	TURUN
19	MRAT	28-Jul-09	13.02	NAIK
	MRAT	20-Jul-10	9.82	TURUN
	MRAT	20-Jul-11	11.41	NAIK
	MRAT	31-Jul-12	16.3	NAIK
20	MTDL	13-Jul-09	1	TURUN
	MTDL	5-Jul-10	1	TETAP
	MTDL	28-Jul-11	4	NAIK
	MTDL	30-Jul-12	4	TETAP
21	MYOR	7-Aug-09	50	NAIK
	MYOR	29-Jul-10	100	NAIK
	MYOR	1-Aug-11	130	NAIK
	MYOR	27-Jul-12	130	TETAP
22	PANR	26-Aug-09	0.42	TURUN
	PANR	28-Jul-10	0.72	NAIK
	PANR	16-Aug-11	1.07	NAIK
	PANR	25-Jul-12	3.8	NAIK

23	PANS	26-Aug-09	25	TETAP
	PANS	10-Aug-10	50	NAIK
	PANS	23-Jun-11	80	NAIK
	PANS	31-Aug-12	100	NAIK
24	PJAA	1-Jul-09	37.35	NAIK
	PJAA	17-Jun-10	40	NAIK
	PJAA	19-Jul-11	41.5	NAIK
	PJAA	21-Jun-12	45	NAIK
25	RUIS	10-Jul-09	12	TETAP
	RUIS	12-Jul-10	12	TETAP
	RUIS	5-Aug-11	8	TURUN
	RUIS	19-Jul-12	4	TURUN
26	SGRO	29-Jul-09	90	NAIK
	SGRO	16-Jul-10	45	TURUN
	SGRO	18-Jul-11	108	NAIK
	SGRO	20-Jul-12	87.3	TURUN
27	SMAR	16-Jul-09	180	naik
	SMAR	19-Jul-10	75	TURUN
	SMAR	26-Jul-11	150	NAIK
	SMAR	18-Jul-12	200	NAIK
28	SMRA	17-Jul-09	3	TURUN
	SMRA	15-Jun-10	8	NAIK
	SMRA	18-Jul-11	10	NAIK
	SMRA	16-Jul-12	23	NAIK
29	TINS	16-Jul-09	133	TURUN
	TINS	28-Jul-10	31.17	TURUN
	TINS	4-Aug-11	94.17	NAIK
	TINS	30-May-12	89.09	TURUN
30	TRST	2-Jul-09	10	NAIK
	TRST	15-Jun-10	15	NAIK
	TRST	31-May-11	20	NAIK

	TRST	24-May-12	20	TETAP
31	WIKA	7-Jul-09	8.03	NAIK
	WIKA	16-Jun-10	10.0182	NAIK
	WIKA	23-Jun-11	17.084	NAIK
	WIKA	11-Jun-12	17.558	NAIK

Lampiran 2

Data Abnormal Return Perusahaan

NO	NAMA	Tanggal	AR										
			-5	-4	-3	-2	-1	0	1	2	3	4	5
1	ADHI	22-Jul-09	-0.0339032	-0.021379232	-0.020193066	-0.0179027	-0.0012462	0.0009363	-0.0020141	0.0065803	-0.017288	0.0154703	0.0354641
	ADHI	19-Jul-10	-0.0032134	-0.024271998	0.002679743	0.0296669	-0.0089298	-0.0102694	-0.0360798	0.0104106	-0.0356958	0.0152266	-0.0229006
	ADHI	20-Jul-11	-0.0032108	-0.010073626	-0.004566667	0.013936	-0.0006181	0.0005293	-0.0053722	0.0010457	-0.0109655	-0.0026305	-0.0126706
	ADHI	22-Jun-12	0.0006867	0.014450399	-0.023564228	0.0467545	0.0227276	-0.0226568	-0.0048549	-0.0125781	-0.0140451	-0.0097568	0.0013773
2	AMFG	6-Aug-09	0.0013909	5.75335E-05	0.002976928	-0.0115865	0.0100633	-0.0019326	-0.0062226	-0.005043	-0.0175073	0.0123198	0.0164888
	AMFG	4-Aug-10	-0.0122208	-0.000801441	0.100192007	0.0249431	-0.0133025	-0.0155986	-0.0076744	-0.0142292	-0.0100326	-0.0002012	0.0053962
	AMFG	4-Aug-11	0.0232692	-0.033477892	-0.001907741	-0.0195023	-0.0561462	0.0396285	-0.0328752	-0.021056	-0.0286926	0.010313	-0.0176201
	AMFG	1-Aug-12	0.0363845	0.00894291	0.000161583	-0.0166715	0.0178879	-0.0166282	0.0271057	0.0001343	0.0261724	-0.0077197	0.0087914
3	AMRT	5-Aug-09	0.0866185	0.106310426	0.009174405	0.0090533	-0.1958819	-0.0028742	0.2357312	-0.1477175	-0.0593854	-0.0029203	0.041759
	AMRT	15-Jul-10	0.0029343	-0.010673029	0.040028383	-0.0080357	0.0031265	-0.0052381	0.0754366	-0.0191365	-0.0212125	0.0117535	-0.0204578
	AMRT	12-Jan-11	0.0019447	0.012767715	0.051839898	0.0068532	-0.0037459	-0.0301889	-0.0341482	0.0163325	0.0371341	-0.0993039	0.0077092
	AMRT	18-Jul-12	-0.004223	-0.012839944	0.005144261	0.0063565	0.0343708	0.0060589	0.0053427	0.0072474	0.0165758	0.0058612	0.0137999
4	ASDM	2-Jul-09	0.6616611	-0.054490701	0.052945006	-0.0240608	-0.0468438	-0.0244802	0.0021021	-0.1146983	-0.0029572	0.0137287	-0.0337926
	ASDM	9-Aug-10	-0.0145128	-0.011834282	-0.089556354	-0.014568	0.0397178	-0.0277505	-0.0134209	-0.0125617	-0.0012938	-0.0273641	-0.066608
	ASDM	8-Aug-11	-0.038753	0.066199843	-0.066284567	0.035478	-0.0477665	-0.1596456	-0.0215217	0.2646776	-0.0379718	-0.0081406	-0.0161365
	ASDM	7-Aug-12	0.0349295	0.133182216	-0.007052368	-0.0033647	-0.1278201	0.0065976	-0.0297919	-0.0052899	-0.0561722	-0.0063307	0.0626795
5	ASRI	24-Jul-09	-0.0312893	-0.021652688	0.003778053	0.0518747	-0.0139246	-0.016952	-0.017705	0.0081784	-0.0125026	0.0195631	-0.0295029
	ASRI	6-Aug-10	-0.0313791	-0.004338073	-0.007438291	0.0437237	-0.0295564	0.0137049	0.0042835	0.0131529	-0.0289838	-0.012306	-0.0185579
	ASRI	20-Jul-11	0.0207429	0.057848656	0.01643003	-0.0054367	0.0343446	0.0604877	-0.0621393	0.0213245	0.07297	-0.0092932	-0.0049057
	ASRI	24-Jul-12	0.0323626	-0.001674879	-0.00940058	-0.0288643	-0.0069546	-0.0129575	-0.0264338	-0.0074658	0.0144069	-0.0133025	0.0047039

6	BMTR	25-Nov-09	-0.0402732	0.036463718	0.007926064	-0.0058339	-0.0233255	-0.0026113	-0.1503983	0.0084571	-0.0046225	0.0075564	0.0001042
	BMTR	23-Dec-10	-0.0435131	0.008687775	-0.038252776	-0.0026617	-0.0251601	-0.0104526	-0.0064833	0.0125687	-0.0036028	0.0581887	-0.0509621
	BMTR	23-Dec-11	-0.0188721	0.001794588	-0.029173506	0.0271368	-0.0240858	-0.0077465	-0.0191311	0.0027557	0.0021459	-0.0027795	0.0422978
	BMTR	15-Aug-12	-0.0177867	0.002253284	-0.006022458	-0.0020308	-0.0060367	-0.0025441	-0.0056042	-0.0011227	-0.0011202	-0.0019325	-0.0019323
7	BNBA	15-Jul-09	-0.0367639	-0.031121891	0.001098779	0.0534007	0.0538946	-0.0505444	-0.0029007	-0.0301986	0.0002816	-0.0186827	0.01203
	BNBA	16-Jul-10	-0.0091923	-0.015405464	6.27079E-05	0.0036675	0.0182076	-0.0029846	-0.0180932	0.0131986	-0.0020935	-0.0125696	0.0105623
	BNBA	26-Jul-11	0.0036431	0.026234183	-0.024857904	-0.0126856	-0.0181103	0.0032552	-0.0186688	0.0103021	-0.0078504	0.0089008	0.0051374
	BNBA	18-Jul-12	-0.0460105	-2.98093E-06	0.027759466	-0.0185278	-0.0100501	-0.0026268	0.0050002	-0.0070423	-0.0064927	-0.0016393	0.004574
8	BRNA	14-Aug-09	-0.0162851	-0.024385186	-0.015758303	-0.0077917	0.0295924	-0.0405197	-0.03417	-0.0409641	-0.0162777	-0.0183955	0.0044989
	BRNA	16-Aug-10	-0.0187249	-0.022522276	0.003008156	-0.0050454	0.0596577	0.055034	-0.0045449	-0.0415624	0.0013806	-0.0242372	-0.003049
	BRNA	14-Sep-11	-0.002349	-0.008432855	-0.00901148	0.0032813	-0.0064054	0.015835	-0.0026281	-0.0208909	-0.0099417	0.0098597	-0.0293881
	BRNA	12-Oct-12	-0.0020886	-0.018382023	0.016869275	-0.0010622	0.0154159	-0.002411	0.0066146	-0.0119395	-0.0103575	-0.0008058	0.0434705
9	BUMI	18-Aug-09	-0.0271074	-0.064617263	0.063803779	0.0260817	0.0285465	-0.0523388	-0.0571626	0.0105238	-0.044061	0.0189049	-0.0015354
	BUMI	16-Aug-10	0.000198	0.00607905	0.004182007	-0.0288037	-0.0012443	-0.0595865	-0.0026534	-0.0371305	-0.0901644	0.1553606	0.11725
	BUMI	15-Aug-11	-0.0237686	-0.083014405	0.04594299	-0.0220804	-0.0126194	0.0090477	0.0144379	0.0197172	-0.0074987	-0.0339888	-0.0030774
	BUMI	6-Jul-12	-0.0238855	0.005556098	0.051884637	0.0050841	0.0072406	0.0061165	-0.0324191	0.0399168	-0.017781	-0.0141378	0.0296247
10	FORU	14-Aug-09	-0.0469807	0.043905234	-0.058339614	-0.0086344	-0.0089578	0.0049666	-0.0077551	-0.0221225	0.0050608	-0.0219927	0.1619543
	FORU	6-Aug-10	-0.004322	0.259718746	-0.007157441	-0.0882371	-0.0453759	-0.0351948	0.0146491	0.0017405	0.0174063	-0.0032913	0.0267501
	FORU	5-Aug-11	-0.0128084	-0.008396857	0.005915203	-0.0112683	0.0122025	-0.0988735	0.0200313	0.0874327	-0.0050331	-0.0264509	0.0757225
	FORU	7-Sep-12	0.0080745	-0.024555907	0.033392581	-0.0122462	0.001928	0.0026266	0.0085306	-0.0189829	0.0196137	0.0128062	0.0154273
11	GGRM	30-Jul-09	-0.0001269	0.002039979	-0.017823251	-0.0457243	-0.0206991	0.0329068	-0.0153492	0.0048618	0.0415352	-0.0067241	-0.0075805
	GGRM	29-Jul-10	-0.0028233	-0.002812316	-0.007638574	0.0066231	-0.0221992	0.0028685	-0.006366	0.0335255	-0.0222242	-0.014979	0.0091224
	GGRM	8-Aug-11	0.0339981	0.005419676	-0.027435182	0.0265459	-0.0210935	-0.0016669	-0.0231185	0.0212739	0.014165	0.0385807	-0.0210202
	GGRM	16-Aug-12	0.0111276	-0.003739832	0.009491321	-0.0047188	0.0028343	-0.0005005	0.0010073	0.0010092	0.0003839	0.0003842	0.015153

12	INDF	22-Jul-09	0.026495	0.002605768	0.000442664	-0.0311479	0.0852314	0.0268702	-0.0352409	-0.0077602	0.0261347	0.0335275	-0.0177278
	INDF	5-Aug-10	0.0439455	-0.024168613	-0.008798351	-0.0445643	-0.0094758	0.0020377	-0.0426285	0.0057568	-0.0017581	0.0101641	0.0042073
	INDF	9-Aug-11	-0.0143853	0.021009212	0.019717532	-0.0075477	-0.0125868	-0.0355249	0.0435844	0.002519	-0.0063603	-0.0112723	-0.0069976
	INDF	3-Aug-12	-0.0140513	0.009532542	-0.002567597	0.0007146	-0.0063897	0.0042213	0.0089759	0.0007198	-0.0203791	-0.0009511	-0.0018176
13	ISAT	22-Jul-09	0.0016583	-0.034571186	-0.004075006	-0.0026641	0.0532781	-0.0131511	0.0119646	0.0005068	0.0184749	-0.0110717	0.0064471
	ISAT	2-Aug-10	0.0053991	0.00429306	-0.002386456	-0.0071236	-0.0101846	-0.0002437	-0.0185583	-0.0004487	-0.0005035	-0.0206888	-0.002208
	ISAT	5-Aug-11	0.0069806	0.023624788	0.039071119	-0.0008927	0.0146391	-0.0155659	-0.0225637	-0.0553861	0.0240193	0.027025	-0.0145641
	ISAT	26-Jun-12	0.0096457	0.034171802	0.007063164	0.0026842	-0.0046136	0.0295588	0.0599034	0.0540327	-0.0103681	-0.0152295	0.001918
14	JSMR	7-Jul-09	-0.0118863	-0.003364234	-0.010985774	0.0092393	0.0255487	0.0151281	0.013656	-0.0052943	-0.0388758	0.007978	-0.0142506
	JSMR	15-Jul-10	0.0023996	0.017095829	-0.001616329	-0.004501	-0.0088432	-0.0027412	0.0060704	-0.0065694	-0.0127898	0.0079472	-0.012315
	JSMR	13-Jul-11	0.0085802	-0.014398039	0.030584989	-0.0037333	-0.026394	-0.0052505	-0.0059527	0.0073404	0.0050771	-0.0027685	0.0187382
	JSMR	21-Jun-12	-0.0016159	0.005392967	-0.003451045	0.0339905	0.0061801	0.0135829	-0.0054715	0.0107426	-0.00548	-0.015302	-0.0191348
15	KLBF	14-Aug-09	-0.0080012	-0.013559793	-0.011278736	-0.0204646	-0.0077104	0.0118409	-0.0308414	-0.0325912	-0.0235031	-0.0006844	-0.0067046
	KLBF	30-Jul-10	0.0076734	-0.0251565	0.011584183	-0.0216893	0.0121596	-0.0054306	-0.0160476	-0.0066712	-0.0377441	0.0046184	0.0062138
	KLBF	13-Jul-11	0.0033344	-0.010237496	-0.004870488	-0.0086216	-0.0124627	0.0002332	0.0022469	-0.0087671	-0.0228272	-0.0104046	-0.0015956
	KLBF	17-Jul-12	0.0092424	0.022397196	-0.003998797	-0.0075653	-0.0013499	-0.0023799	-0.000505	-0.0163724	0.0059621	-0.0259807	0.0006082
16	LTLS	6-Jul-09	0.0139514	-0.029964795	0.021021227	-0.0114497	0.0204935	-0.0313092	0.0254192	-0.0037478	-0.0240937	0.0044311	-0.0399604
	LTLS	15-Jul-10	0.0019189	0.00952469	-0.013185905	-0.0022851	0.0148131	-0.0265294	-0.0218187	0.0231214	-0.0073349	-0.0076882	0.0061122
	LTLS	15-Jul-11	0.0911749	0.0046921	-0.033000134	0.0065116	-0.0045268	0.0260925	0.1563919	-0.0200471	0.0538454	-0.0575675	-0.0536912
	LTLS	16-Jul-12	-0.0201294	0.019691604	-0.00767656	-0.0057377	0.0099801	-0.0139717	0.0567782	-0.0113902	-0.0063008	0.0027386	0.0161289
17	MICE	27-Aug-09	-0.0119613	-0.01263717	0.071236251	0.0107734	-0.0463158	-0.006664	0.0080112	0.0132861	0.0110974	-0.0068932	-0.0133569
	MICE	12-Aug-10	-0.0084572	-0.032520071	0.028571578	0.0044317	0.0140854	-0.0052302	-0.0344983	0.0040231	-0.0440298	0.0419958	-0.0140443
	MICE	29-Sep-11	-0.1002782	-0.03746433	-0.089486576	0.0592132	-0.0038278	-0.0145647	0.0103701	-0.0762377	-0.0750438	-0.0329716	0.0603429
	MICE	20-Sep-12	-0.0239572	-0.006369762	0.002555112	-0.005999	0.025627	0.0044751	-0.0142252	0.0063863	-0.0053202	0.0200504	0.0126955

18	MNCN	21-Oct-09	-0.0280985	-0.019001189	0.006361683	-0.0507127	-0.0059587	-0.0541975	0.0072672	-0.0270376	-0.0391118	-0.0335074	-0.0160189
	MNCN	17-Dec-10	0.1188312	0.002140383	-0.00909351	0.0019771	-0.0195389	-0.0210268	-0.010055	0.0002218	0.0018198	-0.0089396	0.0010495
	MNCN	16-Dec-11	0.00056	-0.026509097	-0.051513653	0.0230982	0.0065546	-0.0143928	-0.0292186	-0.0384162	0.0541532	-0.0265102	0.0013458
	MNCN	11-Jul-12	-0.0031528	0.026036847	-0.009860472	-0.0256337	0.0164796	-0.0142447	0.0415145	0.0342286	0.0299217	-0.0165702	0.0075776
19	MRAT	28-Jul-09	-0.0061905	-0.030142714	0.26416932	-0.0417413	-0.1090827	-0.0370791	0.0094067	-0.0476195	-0.0294145	0.0101318	-0.0010126
	MRAT	20-Jul-10	-0.0026905	0.001166069	-0.001723891	0.0031159	0.0684626	-0.0072431	-0.0295611	-0.0069823	0.0108674	-0.0250376	0.0012626
	MRAT	20-Jul-11	0.1232994	-0.032022931	-0.021521798	-0.0355085	-0.0198309	0.0341736	-0.0226204	0.016339	-0.0175863	0.013948	-0.0185781
	MRAT	31-Jul-12	0.0012176	-0.003943106	-0.00633035	-0.008352	-0.0168983	0.0144715	0.0023052	-0.0117062	0.009523	-0.0178082	0.0208336
20	MTDL	13-Jul-09	0.0325159	-0.016456033	0.028417137	0.0169001	-0.00405	0.0135562	-0.004846	0.0987716	-0.0875731	-0.0175176	-0.0534251
	MTDL	5-Jul-10	-0.0025465	-0.030527891	-0.001727278	0.0238801	-0.0035094	-0.006405	-0.007278	-0.006184	-0.0009108	-0.0977476	0.0478627
	MTDL	28-Jul-11	-0.0313699	0.015080318	-0.009176571	-0.0005167	0.0069806	0.0225708	-0.0317187	0.0075642	-0.0175413	0.0151826	0.0043517
	MTDL	30-Jul-12	-0.0170928	0.008045496	-0.004540296	0.0011831	0.0227377	0.0077441	-0.0196715	-0.0065448	-0.0028463	-0.0013401	-0.0083437
21	MYOR	7-Aug-09	0.0629756	8.91135E-05	-0.057003054	0.0531228	0.023661	0.0434503	-0.0099773	-0.039129	-0.0202314	-0.0112333	0.0037952
	MYOR	29-Jul-10	-0.0231901	-0.005999904	-0.014586606	-0.0088247	-0.0112463	0.0721492	-0.0265581	-0.0212068	-0.0335965	-0.0478467	0.0505347
	MYOR	1-Aug-11	0.0275	0.002789065	-0.019267699	0.0702897	-0.0267228	-0.0328521	-0.0535482	-0.0327344	-0.0137033	-0.0261374	0.0253377
	MYOR	27-Jul-12	-0.0335437	-0.032047304	-0.010200744	-0.0053819	0.03605	0.0108322	-0.0031468	-0.0098708	-0.036192	-0.0378779	0.0332248
22	PANR	26-Aug-09	-0.0258722	-0.007616077	0.047045079	-0.0055452	-0.0024991	0.0222496	-0.0211188	-0.0066345	-0.0044094	-0.0016079	-0.0272251
	PANR	28-Jul-10	0.0066399	-0.001683971	0.00296957	0.0020058	0.0044828	0.0034664	0.0005269	0.0018165	0.0016523	-0.0874481	0.0015244
	PANR	16-Aug-11	-0.0093088	0.014545934	-0.016494277	0.0074584	-0.0052338	-0.011859	-0.0034535	0.0030132	0.0063939	0.0513031	-0.0172116
	PANR	25-Jul-12	-0.0719	0.004224002	-0.004629157	-0.0096759	-0.0054902	0.0094248	0.0090015	-0.0015753	0.0048019	-0.0060817	-0.010369
23	PANS	26-Aug-09	0.007329	-0.037213153	-0.051991118	0.0369858	-0.0499856	0.0545582	0.0110714	-0.001402	0.016589	0.0072111	0.0099028
	PANS	10-Aug-10	-0.0070679	-0.018811286	0.00728414	0.0080988	-0.0202337	-0.0139821	-0.0104989	-0.0046523	0.0208969	-0.0322389	-0.0062752
	PANS	23-Jun-11	-0.0247667	-0.027415915	0.00803386	0.0237385	0.0074114	-0.0098125	0.0081491	-0.0094667	-0.0276511	-0.0021279	-0.0113322
	PANS	31-Aug-12	-0.0010327	-0.000212568	0.007320624	0.0036283	0.0085784	-0.0108891	-0.0098594	-0.0024784	0.0113237	-0.0097664	-0.0006953

24	PJAA	1-Jul-09	0.0276575	-0.042156112	0.000200367	0.0534493	0.0082337	0.0044532	-0.0103586	-0.0069408	-0.0577334	0.0059422	0.0236697
	PJAA	17-Jun-10	0.0116012	-0.022381679	0.016775462	-0.0110048	-0.0176867	0.0147074	-0.0099969	-0.0001877	0.0050208	-0.0208165	0.0032313
	PJAA	19-Jul-11	-0.0152513	-0.000576682	0.010396174	-0.0129751	-0.0017077	-0.0013837	0.0891682	0.0477152	0.0321893	-0.0023132	0.0212207
	PJAA	21-Jun-12	-0.0004844	-0.002936546	0.047516082	-0.0697994	-0.0019009	0.0143426	-0.0036452	0.0419854	-0.0901907	0.0274654	0.000477
25	RUIS	10-Jul-09	-0.1293525	-0.062163106	0.118771096	-0.1170773	0.0066453	-0.0043872	-0.0289324	-0.0136206	-0.0266334	0.1712785	-0.0428461
	RUIS	12-Jul-10	0.0303654	0.008982091	-0.004606051	-0.0213425	-0.001868	0.027514	-0.0262084	0.0094886	0.0213761	0.0067562	-0.0072587
	RUIS	5-Aug-11	-0.0736603	-0.079234856	0.203055349	0.0347672	-0.0122018	-0.0907308	-0.0112863	-0.0962233	0.012807	0.0042787	-0.0032616
	RUIS	19-Jul-12	-0.011879	-0.018733731	0.017057919	-0.0413705	0.0388657	-0.0458039	0.0164893	-0.0011997	0.0025486	0.0103689	-0.0152652
26	SGRO	29-Jul-09	-0.0132015	-0.015470049	-0.003669373	0.0008817	0.0457507	-0.0058242	-0.019983	0.0104996	-0.0099396	0.019965	-0.0010334
	SGRO	16-Jul-10	-0.0040381	0.00114607	0.008843733	-0.0050035	-0.0001374	0.0209054	-0.0045053	0.0644845	0.0120578	-0.0312628	0.0224824
	SGRO	18-Jul-11	0.0266295	-0.026239702	0.021344458	-0.0046498	0.0047638	-0.008777	-0.0034117	-0.0086677	0.0035784	0.0128297	-0.0126232
	SGRO	20-Jul-12	-0.0260292	0.015951169	-0.011724565	-0.0375046	0.0071689	-0.0030785	-0.0106975	-0.0146317	0.0070713	0.0138951	-0.0036037
27	SMAR	16-Jul-09	0.0211573	-0.057310626	-0.060956165	0.0206832	0.0630448	-0.0603744	0.0051531	0.0483856	0.0022926	-0.0634874	-0.0081802
	SMAR	19-Jul-10	-0.0712942	0.112517399	-0.012691324	-0.0025494	0.0357644	-0.0207356	0.0480169	-0.0350859	0.0181587	0.0204737	-0.0590317
	SMAR	26-Jul-11	-0.0036055	-0.009944393	-0.006936325	0.019143	-0.0155979	0.0092703	-0.0096241	-0.0015199	0.0030173	-0.0335758	0.0078061
	SMAR	18-Jul-12	-0.0037344	-0.031067437	-0.005309964	-0.0103023	-0.0059035	0.0215156	-0.0034514	0.0008279	0.0011622	-0.0016014	-0.0114161
28	SMRA	17-Jul-09	-0.0112212	-0.069620477	0.02048371	-0.0350791	0.0126481	0.0149035	-0.0278618	0.0224416	-0.000731	0.0551971	0.0622724
	SMRA	15-Jun-10	0.0363624	-0.016251241	0.009847997	-0.0147911	0.013489	-0.0462092	-0.0289803	0.0181869	0.0005305	-0.00434	0.0009483
	SMRA	18-Jul-11	-0.0146117	-0.000492843	-0.008362171	0.0001864	-0.0280106	-0.003562	-0.0140277	0.0607993	0.0146443	-0.011142	0.0498556
	SMRA	16-Jul-12	-0.0536298	0.017639777	-0.01115812	0.0171813	-0.0066081	0.007889	-0.0224317	-0.0026972	-0.0221097	0.0251324	-0.0167642
29	TINS	16-Jul-09	-0.0436205	-0.021739255	-0.052899713	0.0025846	0.0143308	-0.0047299	0.0146844	-0.0317747	0.0551845	-0.0091325	0.0334912
	TINS	28-Jul-10	0.0351298	-0.026141732	0.03344896	0.0291341	-0.0047046	0.0125807	0.0231405	-0.0134216	-0.0140785	0.002255	-0.0252438
	TINS	4-Aug-11	-0.0164495	0.000156662	0.008591692	-0.0138893	-0.0189479	0.0081108	-0.0924899	0.0144281	-0.0631813	0.0558565	0.0167849
	TINS	30-May-12	0.017697	-0.00969976	0.002659174	0.0281233	-0.0084534	-0.0094699	-0.0414951	-0.0061387	-0.0716196	0.0124321	0.0460401

30	TRST	2-Jul-09	0.0267075	0.039033789	0.009448116	-0.0443276	-0.0593767	-0.0006416	-0.0017156	0.1137824	-0.001581	-0.0076395	-0.0664615
	TRST	15-Jun-10	0.031617	0.038958753	-0.038054839	0.0017374	-0.0050938	-0.0177661	0.0103752	-0.0117044	-0.0171213	0.0055169	0.0298686
	TRST	31-May-11	-0.0394961	0.020280166	-0.016652405	0.0199425	-0.0045395	-0.0283659	0.0202393	-0.0044714	-0.016212	-0.0165073	0.0202042
	TRST	24-May-12	-0.0116972	-0.010971698	0.00247373	-0.0251946	0.0018924	-0.0241496	-0.0257183	-0.0118608	0.0017196	0.0023903	-0.0291945
31	WIKA	7-Jul-09	-0.0053333	-0.025955906	0.004250858	-0.0119286	-0.0510721	0.0591311	-0.0051593	-0.0140084	-0.0028241	-0.0192112	0.0104482
	WIKA	16-Jun-10	0.0505476	0.047228113	0.018355328	0.0507331	-0.0552573	-0.0143849	0.0212133	0.0222656	-0.0133445	0.0320706	-0.0062468
	WIKA	23-Jun-11	3.673E-05	-0.030253883	-0.000176038	0.0302405	-0.0002473	-0.0152484	-8.566E-05	-0.0002473	-0.0156538	0.0149041	-0.0005919
	WIKA	11-Jun-12	-0.0511198	0.060173412	-0.006516598	0.0082566	-0.0047635	0.0235732	0.0113426	-0.0217786	-0.064253	0.0024498	0.0044165

Lampiran 3

Hasil Uji Deskriptif

Dividen Tunai Naik

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AR_5	78	-0.10028	0.12330	-0.00102	0.03392
AR_4	78	-0.08301	0.13318	-0.00295	0.03079
AR_3	78	-0.08956	0.26417	-0.00102	0.04106
AR_2	78	-0.06980	0.07029	0.00129	0.02543
AR_1	78	-0.12782	0.08523	-0.00578	0.03109
AR0	78	-0.15965	0.07215	-0.00302	0.03035
AR1	78	-0.09249	0.08917	-0.00637	0.02774
AR2	78	-0.07624	0.26468	0.00344	0.03959
AR3	78	-0.09019	0.07297	-0.00915	0.02693
AR4	78	-0.09930	0.05819	-0.00415	0.02579
AR5	78	-0.06661	0.16195	0.00237	0.02899
Valid N (listwise)	78				

Dividen Tunai Turun

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AR_5	25	-0.07366	0.09117	-0.00648	0.03311
AR_4	25	-0.07923	0.11252	-0.00324	0.03481
AR_3	25	-0.05290	0.20306	0.01092	0.04695
AR_2	25	-0.04137	0.04675	-0.00092	0.02327
AR_1	25	-0.01220	0.06846	0.01196	0.02002
AR0	25	-0.09073	0.02609	-0.00801	0.02672
AR1	25	-0.04150	0.15639	0.00120	0.03895
AR2	25	-0.09622	0.09877	-0.00142	0.03815
AR3	25	-0.09016	0.05518	-0.00436	0.03563

AR4	25	-0.05757	0.15536	0.00447	0.03864
AR5	25	-0.05903	0.11725	0.00488	0.03815
Valid N (listwise)	25				

Dividen Tunai Tetap

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
AR_5	21	-0.12935	0.66166	0.02198	0.15167
AR_4	21	-0.06216	0.25972	0.00435	0.06851
AR_3	21	-0.05199	0.11877	0.01535	0.03997
AR_2	21	-0.11708	0.05187	-0.01055	0.03842
AR_1	21	-0.19588	0.05966	-0.01323	0.05060
AR0	21	-0.09887	0.05503	-0.00751	0.03306
AR1	21	-0.15040	0.23573	-0.00056	0.06496
AR2	21	-0.14772	0.08743	-0.01255	0.04645
AR3	21	-0.05939	0.02617	-0.00794	0.02239
AR4	21	-0.09775	0.17128	0.00173	0.04763
AR5	21	-0.04285	0.07572	0.00480	0.03057
Valid N (listwise)	21				

Lampiran 4

Hasil Uji Normalitas

Dividen Tunai Naik

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AR_5	.111	78	.018	.927	78	.000
AR_4	.144	78	.000	.917	78	.000
AR_3	.187	78	.000	.704	78	.000
AR_2	.123	78	.005	.964	78	.025
AR_1	.135	78	.001	.903	78	.000
AR0	.151	78	.000	.875	78	.000
AR1	.133	78	.002	.929	78	.000
AR2	.215	78	.000	.661	78	.000
AR3	.102	78	.042	.968	78	.045
AR4	.100	78	.051	.931	78	.000
AR5	.147	78	.000	.814	78	.000

a. Lilliefors Significance Correction

Dividen Tunai Turun

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AR_5	.182	25	.032	.916	25	.042
AR_4	.171	25	.058	.855	25	.002
AR_3	.198	25	.013	.710	25	.000
AR_2	.135	25	.200 [*]	.959	25	.403
AR_1	.171	25	.058	.887	25	.010
AR0	.149	25	.159	.883	25	.008
AR1	.253	25	.000	.720	25	.000

AR2	.137	25	.200*	.951	25	.261
AR3	.233	25	.001	.881	25	.007
AR4	.219	25	.003	.762	25	.000
AR5	.112	25	.200*	.943	25	.178

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Dividen Tunai Tetap

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
AR_5	.367	21	.000	.445	21	.000
AR_4	.283	21	.000	.671	21	.000
AR_3	.276	21	.000	.840	21	.003
AR_2	.209	21	.018	.896	21	.030
AR_1	.186	21	.056	.777	21	.000
AR0	.161	21	.163	.911	21	.058
AR1	.287	21	.000	.663	21	.000
AR2	.295	21	.000	.767	21	.000
AR3	.181	21	.070	.941	21	.233
AR4	.259	21	.001	.742	21	.000
AR5	.148	21	.200*	.960	21	.508

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Lampiran 5

Hasil *One Sample T Test*

Dividen Tunai Naik

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
AR4	-1.420	77	.160	-0.004146	0.009962	0.001669

Dividen Tunai Turun

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
AR_4	-.466	24	.646	-0.00324	-0.01761	0.01112
AR_2	-.198	24	.845	-0.00092	-0.01052	0.00868
AR_1	2.988	24	.006	0.01196	0.00370	0.02022
AR0	-1.499	24	.147	-0.00801	-0.01904	0.00302
AR2	-.186	24	.854	-0.00142	-0.01717	0.01432
AR5	.639	24	.529	0.00488	-0.01087	0.02062

Dividen Tunai Tetap

One-Sample Test

	Test Value = 0					
	t	df	Sig. (2-tailed)	Mean Difference	95% Confidence Interval of the Difference	
					Lower	Upper
AR_1	-1.198	20	.245	-0.01323	-0.03626	0.00980
AR0	-1.041	20	.310	-0.00751	-0.02256	0.00754
AR3	-1.625	20	.120	-0.00794	-0.01813	0.00225
AR5	.719	20	.480	0.00480	-0.00912	0.01871

Lampiran 6

Hasil *Wilcoxon Signed Rank Test*

Dividen Tunai Naik

Wilcoxon Sign Ranked Test										
	-5	-4	-3	-2	-1	0	1	2	3	5
Total N	78	78	78	78	78	78	78	78	78	78
Test Statistics	1373.000	1180.000	1330.000	1498.000	1121.000	1390.000	972.000	1466.000	925.000	1577.000
Standard Error	200.773	200.773	200.773	200.773	200.773	200.773	200.773	200.773	200.773	200.773
Standarized Test Statistics	-0.834	-1.796	-1.048	-0.212	-2.089	-0.750	-2.832	-0.371	-3.066	0.182
Asymptotic Sig. (2-sided Test)	0.404	0.073	0.294	0.832	0.037	0.453	0.005	0.711	0.002	0.856

Dividen Tunai Turun

Wilcoxon Sign Ranked Test					
	-5	-3	1	3	4
Total N	25	25	25	25	25
Test Statistics	117.000	188.000	125.000	157.000	160
Standard Error	37.165	37.165	37.165	37.165	37.165
Standarized Test Statistics	-1.224	0.686	-1.009	-0.148	-0.067
Asymptotic Sig. (2-sided Test)	0.221	0.493	0.313	0.882	0.946

Dividen Tunai Tetap

Wilcoxon Sign Ranked Test							
	-5	-4	-3	-2	1	2	4
Total N	21	21	21	21	21	21	21
Test Statistics	79.000	80.000	161.000	84.000	89	76	109
Standard Error	28.771	28.771	28.771	28.771	28.771	28.771	28.771
Standarized Test Statistics	-1.269	-1.234	1.581	-1.095	-0.921	-1.373	-0.226
Asymptotic Sig. (2-sided Test)	0.205	0.217	0.114	0.274	0.357	0.17	0.821